

FACTSHEET - AS OF 22-Feb-2024

Concinnity Multi-Stakeholder Operating Companies TR Index

DESCRIPTION

Concinnity Multi-Stakeholder Operating Companies Index (the "Index") is designed to provide exposure to U.S.-listed companies that Concinnity Advisors LP, (the "Index Provider") believes appear to achieve financial performance in a sustainable and responsible manner, as measured by their ability to achieve positive outcomes that are consistent with a multi-stakeholder operating system ("MsOS"), as defined by the Index Provider.

The Index Provider conducts its analysis based on the following five key stakeholder groups: (1) Customers, (2) Employees, (3) Suppliers, (4) Stock and Debt Holders, and (5) Communities in which the companies operate. The universe of companies eligible for inclusion in the Index is comprised of US-listed firms with a market capitalization greater than \$2 billion at the time of the initial screen. The Index typically consists of between 300 and 350 stocks, and is equal weighted. CONCINNITY MULTI-STAKEHOLDER OPERATING COMPANIES INDEX is the service mark of Concinnity Advisors,LP.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA3TQ3 / SLA3TQ	Base Value / Base Date	100 Points / 31.07.2008
Bloomberg / Reuters	CONCTR Index / .CONCTR	Last Price	507.10
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total Return	Calculation	09:30am to 16:30pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 31.07.2008
Index Members	281		

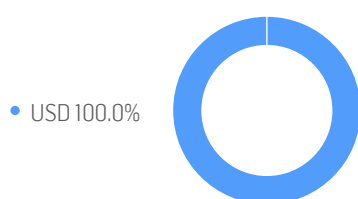
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STATISTICS

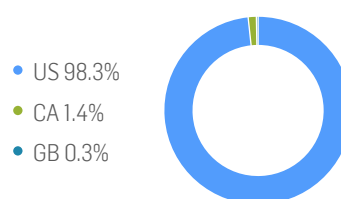
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.90%	10.89%	12.19%	14.89%	3.21%	3.86%
Performance (p.a.)						1.47%
Volatility (p.a.)	12.16%	11.72%	12.77%	12.93%	11.54%	18.46%
High	507.10	507.10	507.10	507.10	507.10	521.07
Low	491.32	455.70	415.62	415.62	481.38	387.14
Sharpe Ratio*	2.99	3.99	1.64	0.76	1.56	-0.21
Max. Drawdown	-1.80%	-2.40%	-10.23%	-12.30%	-2.03%	-25.70%
VaR 95 \ 99				-21.2% \ -30.6%		-28.8% \ -51.2%
CVaR 95 \ 99				-27.0% \ -31.9%		-42.2% \ -62.4%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	0.44%
META PLATFORMS INC	META UW Equity	US	USD	0.43%
ALIGN TECHNOLOGY INC	ALGN UW Equity	US	USD	0.43%
ELI LILLY & CO	LLY UN Equity	US	USD	0.42%
TRIMBLE INC	TRMB UW Equity	US	USD	0.42%
EDWARDS LIFESCIENCES CORP	EW UN Equity	US	USD	0.42%
TRADE DESK INC/THE -CLASS A	TTD UQ Equity	US	USD	0.41%
DISCOVER FINANCIAL SERVICES	DFS UN Equity	US	USD	0.41%
ESTEE LAUDER COMPANIES INC	EL UN Equity	US	USD	0.41%
MONOLITHIC POWER SYSTEMS INC	MPWR UW Equity	US	USD	0.40%

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